

**State of California**  
**Pooled Money Investment Account**  
**Market Valuation**  
**7/31/00**

Carrying Cost Plus			
Description	Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 2,223,184,982.00	\$ 2,267,474,458.50	NA
Notes	\$ 2,323,199,855.84	\$ 2,311,760,500.00	\$ 29,333,382.50
Federal Agency:			
Bonds	\$ 2,631,989,171.64	\$ 2,621,774,587.25	\$ 40,714,877.86
Floaters	\$ 100,000,000.00	\$ 100,003,000.00	\$ 1,550,986.00
MBS	\$ 429,324,695.40	\$ 409,627,790.45	\$ 2,329,354.64
GNMA	\$ 1,253,395.20	\$ 1,380,359.83	\$ 12,365.72
SBA	\$ 317,312,611.56	\$ 315,739,151.13	\$ 2,923,062.82
FHLMC PC	\$ 12,406,709.39	\$ 12,785,467.87	\$ 199,423.37
Discount Notes	\$ 7,440,077,959.17	\$ 7,605,940,672.06	NA
Bankers Acceptances	\$ 36,707,467.51	\$ 37,322,253.35	NA
Corporate:			
Bonds	\$ 699,285,347.24	\$ 691,907,245.20	\$ 12,779,439.44
Floaters	\$ 1,769,673,276.35	\$ 1,778,383,373.28	\$ 14,302,812.33
CDs	\$ 7,095,262,683.81	\$ 7,090,986,236.79	\$ 98,716,322.33
Bank Notes	\$ 1,235,005,191.31	\$ 1,234,318,017.95	\$ 23,326,483.36
Repurchase Agreements	\$ -	\$ -	NA
Time Deposits	\$ 3,747,440,000.00	\$ 3,747,440,000.00	NA
AB 55 & GF Loans	\$ 1,991,920,752.96	\$ 1,991,920,752.96	NA
Commercial Paper	\$ 10,016,614,860.74	\$ 10,106,408,384.05	NA
Reverse Repurchase	\$ (1,391,764,750.00)	\$ (1,391,764,750.00)	\$ (3,002,767.90)
TOTAL	\$ 40,678,894,210.12	\$ 40,933,407,500.67	\$ 223,185,742.47

Fair Value Including Accrued Interest \$ 41,156,593,243.14

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).